



TITLE:

Hyperbolic balance laws and entropy (Mathematical Analysis in Fluid and Gas Dynamics)

AUTHOR(S):

kawashima, Shuichi

CITATION:

kawashima, Shuichi. Hyperbolic balance laws and entropy (Mathematical Analysis in Fluid and Gas Dynamics). 数理解析研究所講究録 2004, 1353: 1-8

ISSUE DATE:

2004-01

URL:

<http://hdl.handle.net/2433/25142>

RIGHT:

Hyperbolic balance laws and entropy

Shuichi KAWASHIMA (川島 秀一)

Graduate School of Mathematics, Kyushu University,
Fukuoka, Japan

0. Introduction

The aim of this note is to give a definition of the entropy for hyperbolic balance laws in d space dimensions:

$$(HB) \quad w_t + \sum_{j=1}^d f^j(w)_{x_j} = g(w),$$

where w is an N -vector. The notion of mathematical entropy was first introduced by Godunov [3] and Friedrichs and Lax [2] for hyperbolic conservation laws:

$$(HC) \quad w_t + \sum_{j=1}^d f^j(w)_{x_j} = 0,$$

and the entropy plays as a symmetrizer of the system (HC). We give a brief review of this theory in Sect. 1.

In Sect. 2, we discuss the entropy for viscous conservation laws:

$$(VC) \quad w_t + \sum_{j=1}^d f^j(w)_{x_j} = \sum_{i,j=1}^d (G^{ij}(w)w_{x_j})_{x_i},$$

which was introduced in [8]. We also discuss the global well posedness for (VC) under the stability condition formulated in [11].

Sect. 3 is the main part of this note and it is based on the recent joint work [10] with Wen-An Yong of the University of Heidelberg. We give a definition of the entropy for hyperbolic balance laws (HB). Our definition is different from the previous one given by Chen, Levermore and Liu [1] but is closely related to the one adopted by Yong [12]. We see that our definition of the entropy is suitable not only for 1) *global well posedness* but also for 2) *application of the Chapman-Enskog theory*. This definition is based on the observation of the Boltzmann H-function in discrete kinetic theory and gives a reasonable generalization of the H-function for a class of hyperbolic balance laws (HB) which includes the discrete Boltzmann equation. We also discuss the global well posedness for (HB) under the stability condition in [11].

Finally in Sect. 4, we apply the Chapman-Enskog theory to hyperbolic balance laws (HB) and derive the corresponding Navier-Stokes equation which

is written in the form of (VC). We discuss some mathematical structure of this Navier-Stokes equation in connection with the original hyperbolic balance laws (HB).

1. Hyperbolic conservation laws

We briefly review on the entropy for hyperbolic conservation laws (HC).

Definition 1.1. ([3], [2]) A function $\eta(w)$ is called an *entropy* for hyperbolic conservation laws (HC) if the following two conditions are satisfied:

- (i) $\eta(w)$ is strictly convex for any w .
- (ii) $D_w f^j(w)(D_w^2 \eta(w))^{-1}$ is symmetric for any w and $j = 1, \dots, d$.

Let us consider a diffeomorphism $w = w(u)$ and rewrite (HC) as

$$(HC)' \quad A^0(u)u_t + \sum_{j=1}^d A^j(u)u_{x_j} = 0,$$

where

$$A^0(u) := D_u w(u),$$

$$A^j(u) := D_u f^j(w(u)) = D_w f^j(w(u))D_u w(u), \quad j = 1, \dots, d.$$

Definition 1.2. The system (HC)' is called *symmetric* if the following two conditions are satisfied:

- (i) $A^0(u)$ is real symmetric and positive definite for any w .
- (ii) $A^j(u)$ is real symmetric for any w and $j = 1, \dots, d$.

Theorem 1.1. ([3], [2]) *The system (HC) admits an entropy if and only if (HC) is symmetrizable by using a diffeomorphism.*

The outline of the proof of this theorem is as follows. Suppose that (HC) has an entropy $\eta(w)$. Then the desired symmerization is given by the diffeomorphism defined by

$$u = (D_w \eta(w))^T,$$

where the superscript T denotes the transposed. Conversely, we suppose that (HC) is symmerizable by using a diffeomorphism $w = w(u)$. Then there exist functions $\tilde{\eta}(u)$ and $\tilde{q}^j(u)$ such that

$$D_u \tilde{\eta}(u) = w(u)^T, \quad D_u \tilde{q}^j(u) = f^j(w(u))^T, \quad j = 1, \dots, d.$$

The desired entropy and the corresponding flux are then given by the formulas

$$\eta(w(u)) = \langle w(u), u \rangle - \tilde{\eta}(u),$$

$$q^j(w(u)) = \langle f^j(w(u)), u \rangle - \tilde{q}^j(u), \quad j = 1, \dots, d,$$

where $\langle \cdot, \cdot \rangle$ denotes the standard inner product in \mathbf{R}^N . This completes the proof.

As a corollary of this theorem we can prove the local well posedness for hyperbolic conservation laws (HC) for initial data in $H^s(\mathbf{R}^d)$ with $s \geq [d/2] + 2$.

2. Viscous conservation laws

The notion of the entropy was generalized in [8] for a class of viscous conservation laws (VC). Here we review the main results of [8].

Definition 2.1. ([8]) A function $\eta(w)$ is called an *entropy* for viscous conservation laws (VC) if the following four conditions are satisfied:

- (i) and (ii) are the same as in Definition 1.1.
- (iii) $\{G^{ij}(w)(D_w^2 \eta(w))^{-1}\}^T = G^{ji}(w)(D_w^2 \eta(w))^{-1}$ for any w and $i, j = 1, \dots, d$.
- (iv) $\sum_{ij} G^{ij}(w)(D_w^2 \eta(w))^{-1} \omega_i \omega_j$ is real symmetric and nonnegative definite for any w and $\omega \in S^{d-1}$, where the sum is taken over all $i, j = 1, \dots, d$.

Let $w = w(u)$ be a diffeomorphism. Then (VC) is rewritten as

$$(VC)' \quad A^0(u)u_t + \sum_{j=1}^d A^j(u)u_{x_j} = \sum_{i,j=1}^d (B^{ij}(u)u_{x_j})_{x_i},$$

where $A^0(u)$ and $A^j(u)$ are the same as in (HC)' and

$$B^{ij}(u) := G^{ij}(w(u))D_u w(u), \quad i, j = 1, \dots, d.$$

Definition 2.2. ([8]) The system (VC)' is called *symmetric* if the following four conditions are satisfied:

- (i) and (ii) are the same as in Definition 1.2.
- (iii) $B^{ij}(u)^T = B^{ji}(u)$ for any u and $i, j = 1, \dots, d$.
- (iv) The viscosity matrix $B(u, \omega) := \sum_{ij} B^{ij}(u)\omega_i \omega_j$ is real symmetric and nonnegative definite for any u and $\omega \in S^{d-1}$, where the sum is taken over all $i, j = 1, \dots, d$.

Theorem 2.1. ([8]) *The system (VC) admits an entropy if and only if (VC) is symmetrizable by using a diffeomorphism.*

The proof of this theorem is analogous to that of Theorem 1.1. Here we note that the entropy $\eta(w)$ for (VC) satisfies

$$\eta(w)_t + \sum_{j=1}^d q^j(w)_{x_j} = \sum_{i,j=1}^d (< u, B^{ij}(u)u_{x_j} >)_{x_i} - \sum_{i,j=1}^d < u_{x_i}, B^{ij}(u)u_{x_j} >,$$

where $q^j(w)$ is the corresponding entropy flux and $u = (D_w \eta(w))^T$.

The symmetization in Theorem 2.1 is not sufficient to show the local well posedness for (VC). But this symmetrization together with the following condition (#) formulated in [8] gives the local well posedness for initial data in $H^s(\mathbf{R}^d)$ with $s \geq [d/2] + 2$ (see [6], [8]):

(#) $\mathcal{N}(B(u, \omega))$ is independent of u and $\omega \in S^{d-1}$,

where $\mathcal{N}(B(u, \omega))$ denotes the null space of the viscosity matrix $B(u, \omega)$.

Furthermore, we can prove the global well posedness for viscous conservation laws (VC) under the following *stability condition* (*) formulated in [11].

(*) Let $\lambda A^0(u)z + A(u, \omega)z = 0$ and $B(u, \omega)z = 0$ for some $z \in \mathbf{R}^N$, $\lambda \in \mathbf{R}$, $\omega \in S^{d-1}$. Then $z = 0$.

Here $A(u, \omega) = \sum_j A^j(u)\omega_j$. In fact we have:

Theorem 2.2. ([6], [7]) *Suppose that the system (VC) admits an entropy and satisfies (#) and (*). Then (VC) is globally well posed for initial data in a small $H^s(\mathbf{R}^d)$ -neighborhood of a given constant state \bar{w} , where $s \geq [d/2] + 2$.*

3. Hyperbolic balance laws

Let us give a definition of the entropy for hyperbolic balance laws (HB). To this end, we introduce:

$$\mathcal{M} := \{\psi \in \mathbf{R}^N; < \psi, g(w) > = 0 \text{ for any } w\}.$$

\mathcal{M} is a subspace of \mathbf{R}^N . Obviously, we have $g(w) \in \mathcal{M}^\perp$ for any w . In discrete kinetic theory, \mathcal{M} is called the space of collision invariants.

Definition 3.1. ([10]) A function $\eta(w)$ is called an *entropy* for hyperbolic balance laws (HB) if the following four conditions are satisfied:

- (i) and (ii) are the same as in Definition 1.1.
- (iii) $g(w) = 0$ holds if and only if $(D_w \eta(w))^T \in \mathcal{M}$.
- (iv) Let w^* be such that $g(w^*) = 0$. Then the matrix $-D_w g(w)(D_w^2 \eta(w))^{-1}$ evaluated at $w = w^*$ is real symmetric and nonnegative definite. Moreover, its null space coincides with \mathcal{M} .

We note that the Boltzmann H-function for the discrete Boltzmann equation satisfies all these conditions in Definition 3.1.

Let $w = w(u)$ be a diffeomorphism and we rewrite (HB) as

$$(HB)' \quad A^0(u)u_t + \sum_{j=1}^d A^j(u)u_{x_j} = g(w(u)),$$

where $A^0(u)$ and $A^j(u)$ are the same as in (HC)'.

Definition 3.2. ([10]) The system (HB)' is called *symmetric dissipative* if the following four conditions are satisfied:

- (i) and (ii) are the same as in Definition 1.2.
- (iii) $g(w(u)) = 0$ holds if and only if $u \in \mathcal{M}$.
- (iv) For any $u^* \in \mathcal{M}$, the matrix $L(u) := -D_u g(w(u)) = -D_w g(w(u))D_u w(u)$ evaluated at $u = u^*$ is real symmetric and nonnegative definite. Moreover, the null space $\mathcal{N}(L(u^*))$ coincides with \mathcal{M} .

In discrete kinetic theory the matrix $L(u^*)$ is called the linearized collision operator.

Theorem 3.1. ([10]) *The system (HB) admits an entropy if and only if (HB) is put into a symmetric dissipative system by using a diffeomorphism.*

The proof of this theorem is analogous to that of Theorem 1.1. Here we note that the entropy $\eta(w)$ for (HB) satisfies

$$\eta(w)_t + \sum_{j=1}^d q^j(w)_{x_j} = \langle u, g(w(u)) \rangle,$$

where $u = (D_w \eta(w))^T$.

To develop the global existence theory for (HB), we need to examine the term $g(w(u))$ carefully. Let $\bar{u} \in \mathcal{M}$. We write $g(w(u))$ in the form

$$g(w(u)) = -L(\bar{u})u + r(u).$$

Claim 3.2. *Suppose that (iii) and (iv) of Definition 3.2 hold true. Let $\bar{u} \in \mathcal{M}$. Then we have $r(u) \in \mathcal{M}^\perp$ for any u . Moreover, there are positive constants δ and C such that*

$$|r(u)| \leq C|u - \bar{u}||I - P|u|$$

for any u with $|u - \bar{u}| \leq \delta$, where P is the orthogonal projection onto \mathcal{M} .

An important consequence of Claim 3.2 is the following qualitative estimate for the entropy production term: There are constants $\delta, c > 0$ such that

$$\langle u, g(w(u)) \rangle \leq -c|(I - P)u|^2$$

for any u with $|u - \bar{u}| \leq \delta$.

By virtue of Claim 3.2, we can prove the global well posedness for hyperbolic balance laws (HB) under the following stability condition (**) formulated in [11]. Let $\bar{u} \in \mathcal{M}$.

(**) Let $\lambda A^0(\bar{u})\varphi + A(\bar{u}, \omega)\varphi = 0$ and $L(\bar{u})\varphi = 0$ (i.e., $\varphi \in \mathcal{M}$) for some $\varphi \in \mathbf{R}^N$, $\lambda \in \mathbf{R}$, $\omega \in S^{d-1}$. Then $\varphi = 0$.

Our global existence theorem for (HB) is a modified version of the one obtained by Yong [12] and is regarded as a generalization of the global existence result in [5], [11] for the discrete Boltzmann equation.

Theorem 3.3. *Suppose that the system (HB) admits an entropy and satisfies (**) at a constant state $\bar{u} \in \mathcal{M}$. Then (HB) is globally well posed for initial data in a small $H^s(\mathbf{R}^d)$ -neighborhood of $\bar{w} = w(\bar{u})$, where $s \geq [d/2] + 2$.*

We remark that a similar global existence result has been obtained by Hanouzet and Natalini [4] in one space dimension ($d = 1$).

4. The Chapman-Enskog expansion

The Chapman-Enskog theory was developed in [1] for hyperbolic balance laws. Here we follow the traditional approach (see [9]) and derive the Navier-Stokes equation corresponding to the hyperbolic balance laws

$$[\text{HB}] \quad W_t + \sum_{j=1}^d F^j(W)_{x_j} = G(W),$$

where W is an N -vector; capital letters are used to describe the hyperbolic balance laws in this section.

Let \mathcal{M} be the subspace defined by $G(W)$:

$$\mathcal{M} := \{\psi \in \mathbf{R}^N; \langle \psi, G(W) \rangle = 0 \text{ for any } W\}.$$

We assume that $\dim \mathcal{M} = n$ and write $\mathcal{M} = \text{span}\{\psi^{(1)}, \dots, \psi^{(n)}\}$, where $\{\psi^{(1)}, \dots, \psi^{(n)}\}$ is a basis of \mathcal{M} . Let us introduce the moment vector w in the usual way:

$$w = (w_1, \dots, w_n)^T, \quad w_k = \langle \psi^{(k)}, W \rangle, \quad k = 1, \dots, n.$$

If we use the $N \times n$ matrix $\Psi := (\psi^{(1)}, \dots, \psi^{(n)})$, we can write

$$w = \Psi^T W.$$

We assume that the hyperbolic balance law [HB] has an entropy $H(W)$ in the sense of Definition 3.1. Then we can apply the traditional Chapman-Enskog expansion (see [9]) to [HB] and obtain the corresponding Navier-Stokes equation in the form of the viscous conservation laws:

$$[\text{VC}] \quad w_t + \sum_{j=1}^d f^j(w)_{x_j} = \sum_{i,j=1}^d (g^{ij}(w)w_{x_j})_{x_i},$$

where w is the moment vector; small letters are used to describe our Navier-Stokes equation.

The symmetric form associated with [HB] is written as

$$[\text{HB}]' \quad A^0(U)U_t + \sum_{j=1}^d A^j(U)U_{x_j} = G(W(U)),$$

where $U = (D_W H(W))^T$, and this defines a diffeomorphism $W = W(U)$. We see that $G(W(U)) = 0$ holds if and only if $U \in \mathcal{M}$. Such a vector $U = U^*$ is characterized in term of an n -vector $u = (u, \dots, u_n)^T$ as

$$U^* = \sum_{k=1}^n u_k \psi^{(k)} = \Psi u.$$

Furthermore we see that $w \rightarrow u$ is a diffeomorphism and our Navier-Stokes equation [VC] can be symmetrizable by using this diffeomorphism as

$$[\text{VC}]' \quad a^0(u)u_t + \sum_{j=1}^d a^j(u)u_{x_j} = \sum_{i,j=1}^d (b^{ij}(u)u_{x_j})_{x_i}.$$

Here the coefficient matrices are given explicitly in terms of the coefficient matrices in [HB]'. In particular,

$$\begin{aligned} a^0(u) &= \Psi^T A^0(\Psi u) \Psi, \\ a^j(u) &= \Psi^T A^j(\Psi u) \Psi, \quad j = 1, \dots, d. \end{aligned}$$

Also, the null space of the viscosity matrix $b(u, \omega) = \sum_{i,j} b^{ij}(u)\omega_i\omega_j$ is given as

$$\mathcal{N}(b(u, \omega)) = \{z \in \mathbf{R}^n; A^0(\Psi u)^{-1} A(\Psi u, \omega) \Psi z \in \mathcal{M}\}.$$

This null space depends, in general, upon u and $\omega \in S^{d-1}$ and therefore we must impose the condition (#) in Sect. 2 in order to ensure the local well posedness of the Navier-Stokes equation [VC].

Our Navier-Stokes equation [VC] is symmetrizable so that it has an entropy by Theorem 2.1. This entropy $\eta(w)$ is given explicitly in terms of the entropy $H(W)$ for [HB]. In fact we have:

Theorem 4.1. ([10]) *The entropies for [HB] and [VC] are related as*

$$\eta(w(u)) = H(W(\Psi u)), \quad q^j(w(u)) = Q^j(W(\Psi u)), \quad j = 1, \dots, d,$$

where $Q^j(W)$ and $q^j(w)$ are the corresponding entropy fluxes for [HB] and [VC], respectively.

This is a refinement of the similar result obtained in [1]. This relationship between entropies is known in discrete kinetic theory (see [9]).

The stability conditions for [HB] and [VC] are formulated as

$$[**] \quad \text{Let } \lambda A^0(U)\varphi + A(U, \omega)\varphi = 0 \text{ and } \varphi \in \mathcal{M} \text{ for some } \lambda \in \mathbf{R}, \\ \omega \in S^{d-1}. \text{ Then } \varphi = 0.$$

$$[*] \quad \text{Let } \lambda a^0(u)z + a(u, \omega)z = 0 \text{ and } b(u, \omega)z = 0 \text{ for some } z \in \mathbf{R}^n, \\ \lambda \in \mathbf{R}, \omega \in S^{d-1}. \text{ Then } z = 0.$$

As in the discrete kinetic theory, these two stability conditions are equivalent to each other (see [9]).

Theorem 4.2. ([10]) *The hyperbolic balance law [HB] satisfies the stability condition [**] at $U = \Psi u$ if and only if the corresponding Navier-Stokes equation [VC] satisfies the stability condition [*].*

References

- [1] Q.C. Chen, C.D. Levermore and T.-P. Liu, Hyperbolic conservation laws with stiff relaxation terms and entropy, *Comm. Pure Appl. Math.*, **47** (1994), 787–830.
- [2] K.O. Friedrichs and P.D. Lax, Systems of conservation equations with a convex extension, *Proc. Nat. Acad. Sci. USA*, **68** (1971), 1686–1688.
- [3] S. K. Godunov, An interesting class of quasilinear systems, *Dokl. Acad. Nauk SSSR*, **139** (1961), 521–523.
- [4] B. Hanouzet and R. Natalini, Global existence of smooth solutions for partially dissipative hyperbolic systems with a convex entropy, to appear in *Arch. Rat. Mech. Anal.*
- [5] S. Kawashima, Global existence and stability of solutions for discrete velocity models of the Boltzmann equation, *Recent Topics in Nonlinear PDE*, *Lecture Notes in Num. Appl. Anal.*, **6**, Kinokuniya, Tokyo, 1983, 59–85.